

An Improved Stability Condition for Kalman Filtering with Bounded Markovian Packet Losses

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Abstract

In this paper, we consider the peak-covariance stability of Kalman filtering subject to packet losses. The length of consecutive packet losses is governed by a time-homogeneous finite-state Markov chain. We establish a sufficient condition for peak-covariance stability and show that this stability check can be recast as a linear matrix inequality (LMI) feasibility problem. Comparing with the literature, the stability condition given in this paper is invariant with respect to similarity state transformations; moreover, our condition is proved to be less conservative than the existing results. Numerical examples are provided to demonstrate the effectiveness of our result.

Keywords: Kalman filtering; estimation; packet losses; stability

1 Introduction

Networked control systems are closed-loop systems, wherein sensors, controllers and actuators are interconnected through a communication network. In the last decade, advances of modern control, micro-electronics, wireless communication and networking technologies have given birth to a considerable number of networked control applications.

In networked control systems, state estimation such as using a Kalman filter is necessary whenever precise measurement of the system state cannot be obtained. When a Kalman filter is running subject to intermittent observations, the stability of the estimation error is affected by not only the system dynamics but also by the statistics of the packet loss process. The stability of Kalman filtering with packet drops has been intensively studied in the literature.

In [1–5], an independently and identically distributed (i.i.d.) Bernoulli packet loss has been considered. Some other research works assume the packet drops are due to the Gilbert-Elliott channel [6, 7], which are governed by a time-homogeneous Markov chain. Huang and Dey [8] introduced the notion of peak covariance, which describes the upper envelope of the sequence of error covariance matrices for the case of an unstable scalar system. They focused on its stability with Markovian packet losses and gave a sufficient stability condition. The stability condition was further improved in [9, 10]. In [11], the authors proved that the peak-covariance stability implies mean-square stability for general random packet drop processes, if the system matrix has no defective eigenvalues on the unit circle. In addition to the peak-covariance stability, the mean-square stability was considered for some classes of linear systems in [12, 13], and weak convergence of the estimation error covariance was studied in [14].

In the aforementioned packet loss models, the length of consecutive packet losses can be infinitely large. In contrast, some works also consider bounded packet loss model, whereby the length of consecutive packet losses is restricted to be less than a finite integer. A real example of bounded packet losses is the WirelessHART (Wireless Highway Addressable Remote Transducer) protocol, which is the state-of-the-art wireless communication solution for process automation applications. In WirelessHART, there are two types of time slots: one is the dedicated time slot allocated to a specific field device for time-division multiple-access (TDMA) based transmission and the other is the shared time slot allowing contention-based transmission. A contiguous group of time slots during a constant period of time forms a superframe, within which every node is guaranteed at least one time slot for data communication. Various networked control problems with bounded packet loss model have been studied, e.g., [15, 16]; while the stability of Kalman filtering with the bounded packet loss model was rarely discussed. In [17], the authors gave a first attempt to the stability issue related to the Kalman filtering with bounded Markovian losses. They provided a sufficient condition for peak-covariance stability, the stability notion studied in [8–10]. Their result has established a connection between peak-covariance stability and the dynamics of the underlying system and the probability transition matrix of the underlying packet-loss process. In this paper, we consider the same problem as in [17] and improve the condition thereof. The main contributions of this work are summarized as follows:

1. We present a sufficient condition for peak-covariance stability of the Kalman filtering subjected to bounded Markovian packet losses. Different from that of [17], this stability

check can be recast as a linear matrix inequality (LMI) feasibility problem.

2. We compare the proposed condition with that of [17]. We show both theoretically and numerically that the proposed stability condition is invariant with respect to similarity state transformations, while the one given in [17] may generate opposite conclusions under different similarity transformations. Moreover, the analysis also suggests that our condition is less conservative than the former one.

The remainder of the paper is organized as follows. Section 2 presents the mathematical models of the system and packet losses, and introduces the preliminaries of Kalman filtering. Section 3 provides the main results. Comparison with [17] and numerical examples are presented in Section 4. Some concluding remarks are drawn in the end.

Notations: \mathbb{N} is the set of positive integers and \mathbb{C} is the set of complex numbers. \mathbb{S}_+^n is the set of n by n positive semi-definite matrices over the field \mathbb{C} . For a matrix $X \in \mathbb{C}^{n \times n}$, $\sigma(X)$ denotes the spectrum of X , i.e., $\sigma(X) = \{\lambda : \det(\lambda I - X) = 0\}$, and $\rho(X)$ denotes the spectrum radius of X . $\|X\|$ means the L_2 -norm on \mathbb{C}^n or the matrix norm induced by L_2 -norm. The symbol \otimes represents the Kronecker product operator of two matrices. For any matrices A, B, C with compatible dimensions, we have $\text{vec}(ABC) = (C' \otimes A)\text{vec}(B)$, where $\text{vec}(\cdot)$ is the vectorization of a matrix. Moreover, the indicator function of a subset $\mathcal{A} \subset \Omega$ is a function $\mathbf{1}_{\mathcal{A}} : \Omega \rightarrow \{0, 1\}$ where $\mathbf{1}_{\mathcal{A}}(\omega) = 1$ if $\omega \in \mathcal{A}$, otherwise $\mathbf{1}_{\mathcal{A}}(\omega) = 0$.

2 Problem Setup

2.1 System Model

Consider the following discrete-time LTI system:

$$x_{k+1} = Ax_k + w_k, \tag{1}$$

$$y_k = Cx_k + v_k, \tag{2}$$

where $A \in \mathbb{R}^{n \times n}$ and $C \in \mathbb{R}^{m \times n}$, $x_k \in \mathbb{R}^n$ is the process state vector, $y_k \in \mathbb{R}^m$ is the observation vector, $w_k \in \mathbb{R}^n$ and $v_k \in \mathbb{R}^m$ are zero-mean Gaussian random vectors with $\mathbb{E}[w_k w_j'] = \delta_{kj} Q$ ($Q \geq 0$), $\mathbb{E}[v_k v_j'] = \delta_{kj} R$ ($R > 0$), $\mathbb{E}[w_k v_j'] = 0 \ \forall j, k$. Note that δ_{kj} is

the Kronecker delta function with $\delta_{kj} = 1$ if $k = j$ and $\delta_{kj} = 0$ otherwise. The initial state x_0 is a zero-mean Gaussian random vector that is uncorrelated with w_k and v_k . Its covariance is $\Sigma_0 \geq 0$. It can be seen that, by applying a similarity transformation, the unstable and stable modes of the LTI system can be decoupled. An open-loop prediction of the stable mode always has a bounded estimation error covariance, therefore, this mode does not play any key role in the problem considered below. Without loss of generality, all eigenvalues of A are assumed to have magnitudes not less than 1. We also assume that (A, C) is observable and $(A, Q^{1/2})$ is controllable. We introduce the definition of the observability index of (A, C) , which is taken from [18].

Definition 1 *The observability index l_o is defined as the smallest integer such that $[C', A'C', \dots, (A^{l_o-1})'C']'$ has rank n . If $l_o = 1$, the system (A, C) is called one-step observable.*

2.2 Bounded Markovian Packet-loss Process

In this paper, we consider the estimation scheme, where the raw measurements of the sensor $\{y_k\}_{k \in \mathbb{N}}$ are transmitted to the estimator over an erasure communication channel: packets may be randomly dropped or successively received by the estimator. Denote by a random variable $\gamma_k \in \{0, 1\}$ whether or not y_k is received at time k . If $\gamma_k = 1$, it indicates that y_k arrives error-free at the estimator; otherwise $\gamma_k = 0$. Whether γ_k equals 0 or 1 is assumed to have been known by the estimator before time $k + 1$. In order to introduce the packet loss model, we further define a sequence of stopping times based on $\{\gamma_k\}_{k \in \mathbb{N}}$, which presents the time instants at which packets are received by the estimator:

$$\begin{aligned} t_1 &\triangleq \min\{k : k \in \mathbb{N}, \gamma_k = 1\}, \\ t_2 &\triangleq \min\{k : k > t_1, \gamma_k = 1\}, \\ &\vdots \end{aligned} \tag{3}$$

$$t_j \triangleq \min\{k : k > t_{j-1}, \gamma_k = 1\}, \tag{4}$$

where we assume $t_0 = 0$ by convention. Then at the j th time instant the estimator successfully receives a measurement from the sensor. The packet-loss process, τ_j , is defined as

$$\tau_j \triangleq t_j - t_{j-1} - 1.$$

As for the model of packet losses, we assume that the packet-loss process $\{\tau_j\}_{j \in \mathbb{N}}$ is modeled by a time-homogeneous ergodic Markov chain, where $\mathcal{S} = \{0, \dots, s\}$ is the finite-state space of the Markov chain with s being the maximum length of consecutive lost packets allowed. Here this Markov chain is characterized by a known transition probability matrix $\mathbf{\Pi} \triangleq [\pi_{ij}]_{i,j \in \mathcal{S}}$ in which

$$\pi_{ij} \triangleq \mathbb{P}(\tau_{k+1} = j | \tau_{k+1} = i) \geq 0. \quad (5)$$

Denote by $\pi \triangleq [\pi_0, \dots, \pi_s]$ the stationary distribution of $\{\tau_j\}_{j \in \mathbb{N}}$. Without loss of generality, we assume that the initial distribution is $\mathbb{P}(\tau_1 = j) = \pi_j$ and other cases can be treated in the same manner.

2.3 Kalman Filtering with Packet Losses

Sinopoli et al. [1] shows that, when performed with intermittent observations, the optimal linear estimator is a modified Kalman filter. The modified Kalman filter is slightly different from the standard one in that only time update is performed when the data packet is lost at that time. Define the minimum mean-squared error estimate and the one-step prediction at the estimator respectively as $\hat{x}_{k|k} \triangleq \mathbb{E}[x_k | \gamma_1 y_1, \dots, \gamma_k y_k]$ and $\hat{x}_{k+1|k} \triangleq \mathbb{E}[x_{k+1} | \gamma_1 y_1, \dots, \gamma_k y_k]$. Let $P_{k|k}$ and $P_{k+1|k}$ be the corresponding estimation and prediction error covariance matrices, i.e.,

$$\begin{aligned} P_{k|k} &\triangleq \mathbb{E}[(x_k - \hat{x}_{k|k})(\cdot)'] | \gamma_1 y_1, \dots, \gamma_k y_k \\ P_{k+1|k} &\triangleq \mathbb{E}[(x_{k+1} - \hat{x}_{k+1|k})(\cdot)'] | \gamma_1 y_1, \dots, \gamma_k y_k. \end{aligned}$$

These parameters can be computed recursively by a modified Kalman filter (see [1] for more details). In particular,

$$\begin{aligned} P_{k+1|k} &= AP_{k|k-1}A' + Q \\ &\quad - \gamma_k AP_{k|k-1}C'(CP_{k|k-1}C' + R)^{-1}CP_{k|k-1}A'. \end{aligned} \quad (6)$$

To simplify notations, we denote $P_k \triangleq P_{k|k-1}$ for shorthand and define the functions h , g , h^k and g^k : $\mathbb{S}_+^n \rightarrow \mathbb{S}_+^n$ as follows:

$$h(X) \triangleq AXA' + Q, \quad (7)$$

$$g(X) \triangleq AXA' + Q - AXC'(CXC' + R)^{-1}CXA', \quad (8)$$

$h^k(X) \triangleq \underbrace{h \circ h \circ \dots \circ h(X)}_{k \text{ times}}$ and $g^k(X) \triangleq \underbrace{g \circ g \circ \dots \circ g(X)}_{k \text{ times}}$, where \circ denotes the function composition.

2.4 Problems of Interest

To study the stability of Kalman filtering with packet losses, one way is to study the asymptotic behavior of the expected prediction error covariance sequence. In the following we introduce the concept of peak-covariance stability, which is first studied in [8]. To this end, we need the following auxiliary definitions, which are also introduced in [8],

$$\begin{aligned}
\alpha_1 &\triangleq \min\{k : k \in \mathbb{N}, \gamma_k = 0\}, \\
\beta_1 &\triangleq \min\{k : k > \alpha_1, \gamma_k = 1\}, \\
&\vdots \\
\alpha_j &\triangleq \min\{k : k > \beta_{j-1}, \gamma_k = 0\}, \\
\beta_j &\triangleq \min\{k : k > \alpha_j, \gamma_k = 1\},
\end{aligned} \tag{9}$$

$$\tag{10}$$

where $\beta_0 = 0$ by convention. It is straightforward to verify that $\{\alpha_j\}_{j \in \mathbb{N}}$ and $\{\beta_j\}_{j \in \mathbb{N}}$ are two sequence of stopping times (cf., [19]).

Definition 2 *The Kalman filtering system with packet losses is said to be peak-covariance stable if $\sup_{j \in \mathbb{N}} \mathbb{E} \|P_{\beta_j}\| < \infty$.*

Note that $\mathbb{E} \|P_{\beta_j+1}\|$, the mean of one-step prediction error covariance at stopping time β_j , reflects the stability of Kalman filtering at packet reception times. In the literature, stability of Kalman filtering with binary Markovian packet losses (driven by a two-state Gilbert-Elliott packet loss model) [8, 10, 12] and with i.i.d. packet losses [1, 3] has been intensively studied. The main problem of this work is to study stability of Kalman filtering with bounded Markovian packet-loss process. As the packet loss is modelled differently, the stability also behaves differently. Due to the nonlinearity of the Kalman filter, it seems challenging to find necessary and sufficient stability conditions for a general LTI system. In Section 3, we manage to give a sufficient peak-covariance stability condition for general LTI systems with bounded Markovian packet-loss process. Our result is mainly built on the prior work [17]. Compared with the result thereof, ours prevails from at least two aspects. We will discuss in details later in Section 4.

3 Main Result

In the following theorem, we will present a sufficient condition for peak-covariance stability of Kalman filtering with bounded Markovian packet-loss process.

Theorem 1 *Consider the system described in (1) and (2), and the bounded Markovian packet-loss process described by a probability transition matrix $\mathbf{\Pi}$ in (5). If there exists $K \triangleq [K^{(1)}, \dots, K^{(l_0-1)}]$, where $K^{(i)}$'s are matrices with compatible dimensions, such that $\rho(H_K) < 1$, where*

$$H_K \triangleq \text{diag}\left(A \otimes A, \dots, (A \otimes A)^s\right) [\mathbf{P}' \otimes \mathbf{H} + \mathbf{Q}' \otimes \mathbf{K}], \quad (11)$$

and

$$\begin{aligned} \mathbf{H} &\triangleq \overline{(A + K^{(1)}C)} \otimes (A + K^{(1)}C), \\ \mathbf{K} &\triangleq \sum_{l=2}^{l_0-1} (\pi_{00})^{l-2} \overline{(A^l + K^{(l)}C^{(l)})} \otimes (A^l + K^{(l)}C^{(l)}), \end{aligned}$$

$\mathbf{P} \triangleq [\pi_{ij}]_{i,j \in \mathcal{S}/\{0\}}$ and $\mathbf{Q} \triangleq [\pi_{i0}\pi_{0j}]_{i,j \in \mathcal{S}/\{0\}}$; then the state estimator is peak-covariance stable, i.e., $\sup_{j \in \mathbb{N}} \mathbb{E}\|P_{\beta_j}\| < \infty$.

Before proceeding to the proof, we first present a few supporting definitions and lemmas.

Consider k compositions of g together. We introduce the following lemma.

Lemma 1 *Consider the operator*

$$\begin{aligned} \phi_i(K^{(i)}, P) &\triangleq (A^i + K^{(i)}C^{(i)})X(\cdot)^* + [A^{(i)} \ K^{(i)}] \begin{bmatrix} Q^{(i)} & Q^{(i)}(D^{(i)})' \\ D^{(i)}(Q^{(i)}) & D^{(i)}(Q^{(i)})(D^{(i)})' + R^{(i)} \end{bmatrix} [A^{(i)} \ K^{(i)}]^*, \\ &\forall i \in \mathbb{N}, \end{aligned}$$

where $C^{(i)} \triangleq [C', A'C', \dots, (A')^{i-1}C']'$, $A^{(i)} \triangleq [A^{i-1}, \dots, A, I]$, $D^{(i)} = 0$ for $i = 1$ otherwise

$$D^{(i)} \triangleq \begin{bmatrix} 0 & 0 & \cdots & 0 \\ C & 0 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ CA^{i-2} & CA^{i-3} & \cdots & 0 \end{bmatrix}, \quad Q^{(i)} \triangleq \text{diag}(\underbrace{Q, \dots, Q}_i), \quad R^{(i)} \triangleq \text{diag}(\underbrace{R, \dots, R}_i), \text{ and } K^{(i)}$$

are of compatible dimensions. For any $X \geq 0$ and $K^{(i)}$, the following statement always holds

$$g^i(X) = \min_{K^{(i)}} \phi_i(K^{(i)}, X) \leq \phi_i(K^{(i)}, X).$$

Proof. The result is readily established when setting $B = I$ in Lemmas 2 and 3 in [17]. For $i = 1$, The result is well known as Lemma 1 in [1]. \square

The following lemma is about the nonlinearity of g operator: for $k \geq l_0 + 1$, $g^k(X)$ is uniformly bounded no matter what the postive semidefine matrix X is.

Lemma 2 (Lemma 5 in [8]) *Assume that (A, C) is observable and $(A, Q^{1/2})$ is controllable. Define*

$$\mathbb{S}_0^n \triangleq \{P : 0 \leq P \leq AP_0A' + Q, \text{ for some } P_0 \geq 0\},$$

Then there exists a constant $L > 0$ such that

(i). for any $X \in \mathbb{S}_0^n$, $g^k(X) \leq LI$ for all $k \geq l_0$;

(ii). for any $X \in \mathbb{S}_+^n$, $g^{k+1}(X) \leq LI$ for all $k \geq l_0$.

According to the definitions of α_j and β_j , we can further define the sojourn times at the state 1 and 0 respectively as follows

$$\begin{aligned}\alpha_j^* &\triangleq \alpha_j - \beta_{j-1} \in \mathbb{N}, \\ \beta_j^* &\triangleq \beta_j - \alpha_j \in \{1, \dots, s\}.\end{aligned}$$

The distribution of sojourn times α_j^* and β_j^* is given in the following lemma.

Lemma 3 (Lemma 4 in [17]) *Denote the joint distribution of α_j^* and β_j^* by*

$$\pi(l) \triangleq \mathbb{P}(\alpha_1^* = a_1, \beta_1^* = b_1, \dots, \alpha_l^* = a_l, \beta_l^* = b_l),$$

for any $\alpha_j \in \mathbb{N}$ and $\beta_j \in \{1, \dots, s\}$. Then it holds that

$$\begin{aligned}\pi(1) &= \begin{cases} \pi_{b_1}, & \text{if } a_1 = 1; \\ \pi_0(\pi_{00})^{a_1-2}\pi_{0b_1}, & \text{if } a_1 \geq 2, \end{cases} \\ \pi(l+1) &= \begin{cases} \pi_{b_l b_{l+1}}\pi(l), & \text{if } a_{l+1} = 1; \\ \pi_{b_l 0}(\pi_{00})^{a_{l+1}-2}\pi_{0b_{l+1}}, & \text{if } a_{l+1} \geq 2, \end{cases}\end{aligned}$$

Proof of Theorem 1. We compute $\mathbb{E}[P_{\beta_1}]$ as follows:

$$\begin{aligned}
\mathbb{E}[P_{\beta_1}] &= \sum_{a_1=1}^{\infty} \sum_{b_1=1}^s P_{\beta_1} \pi(1) \\
&= \sum_{b_1=1}^s \pi_{b_1} h^{b_1} \circ g(\Sigma_0) \\
&\quad + \sum_{a_1=2}^{l_o} \sum_{b_1=1}^s \pi_0(\pi_{00})^{a_1-2} \pi_{0b_1} h^{b_1} \circ g^{a_1}(\Sigma_0) \\
&\quad + \sum_{a_1=l_o+1}^{\infty} \sum_{b_1=1}^s \pi_0(\pi_{00})^{a_1-2} \pi_{0b_1} h^{b_1} \circ g^{a_1}(\Sigma_0) \\
&\leq \sum_{b_1=1}^s \pi_{b_1} A^{b_1} (A + K^{(1)}C) \Sigma_0 (A + K^{(1)}C)^* (A^{b_1})' \\
&\quad + \sum_{b_1=1}^s A^{b_1} \left[\sum_{a_1=2}^{l_o} \pi_0(\pi_{00})^{a_1-1} \pi_{0b_1} (A^{a_1} + K^{(a_1)}C^{(a_1)}) \Sigma_0(\cdot)^* \right] (A^{b_1})' \\
&\quad + \sum_{b_1=1}^s \pi_{b_1} A^{b_1} \left([A \ K^{(1)}] J_1 [A \ K^{(1)}]^* \right) (A^{b_1})' \\
&\quad + \sum_{b_1=1}^s \sum_{a_1=2}^{l_o} \pi_0(\pi_{00})^{a_1-2} \pi_{0b_1} A^{b_1} \left([A^{a_1} \ K^{(a_1)}] \Sigma_0 [A^{a_1} \ K^{(a_1)}]^* \right) (A^{b_1})' \\
&\quad + \sum_{b_1=1}^s \left(\sum_{a_1=2}^{l_o} \pi_0(\pi_{00})^{a_1-2} \pi_{0b_1} + \pi_{b_1} \right) \sum_{i=0}^{b_1-1} A^i Q(A^i)' \\
&\quad + \sum_{a_1=l_o+1}^{\infty} \sum_{b_1=1}^s \pi_0(\pi_{00})^{a_1-2} \pi_{0b_1} h^{b_1} (LI) \\
&\triangleq \Lambda_1 + \Lambda_2 + \Lambda_3 + \Lambda_4 + \Lambda_5 + \Lambda_6, \tag{12}
\end{aligned}$$

where $J_i \triangleq \begin{bmatrix} Q^{(i)} & Q^{(i)}(D^{(i)})' \\ D^{(i)}(Q^{(i)}) & D^{(i)}(Q^{(i)})(D^{(i)})' + R^{(i)} \end{bmatrix}$ and the inequality is from Lemmas 1 and 2.

One can verify that Λ_3 , Λ_4 , Λ_5 and Λ_6 are all bounded matrices. Then $U \triangleq \Lambda_3 + \Lambda_4 + \Lambda_5 + \Lambda_6$ is also bounded. To facilitate the analysis in the following, we will impose (12) to take equality. Without loss of generality, the conclusions in this paper still hold for other cases as (12) renders us an upper bound of $\mathbb{E}[P_{\beta_1}]$. Next we vectorize both sides of (12). One has

$$\begin{aligned}
\mathbb{E}[\text{vec}(P_{\beta_1})] &= \sum_{b_1=1}^s (A \otimes A)^{b_1} \left[\sum_{a_1=2}^{l_o} \pi_0(\pi_{00})^{a_1-2} \pi_{0b_1} \overline{(A^{a_1} + K^{(a_1)}C^{(a_1)})} \otimes (A^{a_1} + K^{(a_1)}C^{(a_1)}) + \right. \\
&\quad \left. \pi_{b_1} \overline{(A + K^{(1)}C)} \otimes (A + K^{(1)}C) \right] \text{vec}(\Sigma_0) + \text{vec}(U) \tag{13}
\end{aligned}$$

Similarly, for any $j \geq 1$, $\mathbb{E}[P_{\beta_{j+1}}]$ can be calculated as

$$\begin{aligned}
\mathbb{E}[P_{\beta_{j+1}}] &= \sum_{a_1=1}^{\infty} \sum_{b_1=1}^s \cdots \sum_{a_{j+1}=1}^{\infty} \sum_{b_{j+1}=1}^s P_{\beta_{j+1}}(l+1) \pi(l+1) \\
&= \sum_{a_1=1}^{\infty} \sum_{b_1=1}^s \cdots \sum_{a_{j+1}=l_0}^{\infty} \sum_{b_{j+1}=1}^s P_{\beta_{j+1}}(l+1) \pi(l+1) \\
&\quad + \sum_{a_1=1}^{\infty} \sum_{b_1=1}^s \cdots \sum_{a_{j+1}=2}^{l_0-1} \sum_{b_{j+1}=1}^s \pi_{b_l 0} (\pi_{00})^{a_{l+1}-2} \pi_{0b_{l+1}} h^{b_{l+1}} \circ g^{a_{l+1}}(P_{\beta_j}(l)) \pi(l) \\
&\quad + \sum_{a_1=1}^{\infty} \sum_{b_1=1}^s \cdots \sum_{b_j=1}^s \sum_{b_{j+1}=1}^s \pi_{b_l b_{l+1}} h^{b_{l+1}} \circ g(P_{\beta_j}(l)) \pi(l) \\
&\triangleq \Gamma_1 + \Gamma_2 + \Gamma_3.
\end{aligned}$$

Next we will analyze the boundness of Γ_1, Γ_2 and Γ_3 one by one.

$$\begin{aligned}
\Gamma_1 &\leq \sum_{a_1=1}^{\infty} \sum_{b_1=1}^s \cdots \sum_{a_{j+1}=l_0}^{\infty} \sum_{b_{j+1}=1}^s h^{b_{l+1}}(l) \pi(l+1) \\
&\triangleq W_1,
\end{aligned}$$

where the inequality is derived from Lemma 2 and W_1 is a bounded matrix.

$$\begin{aligned}
\Gamma_2 &\leq \sum_{a_1=1}^{\infty} \sum_{b_1=1}^s \cdots \sum_{a_{j+1}=2}^{l_0-1} \sum_{b_{j+1}=1}^s \pi_{b_l 0} (\pi_{00})^{a_{l+1}-2} \pi_{0b_{l+1}} h^{b_{l+1}} \circ \phi_{a_{l+1}}(K^{(a_{l+1})}, P_{\beta_j}(l)) \pi(l) \\
&= \sum_{a_1=1}^{\infty} \sum_{b_1=1}^s \cdots \sum_{a_{j+1}=2}^{l_0-1} \sum_{b_{j+1}=1}^s \pi_{b_l 0} (\pi_{00})^{a_{l+1}-2} \pi_{0b_{l+1}} A^{b_{l+1}} (A^{a_{l+1}} + K^{(a_{l+1})} C^{a_{l+1}}) P_{\beta_j}(l) (\cdot)^* (A^{b_{l+1}})' \pi(l) \\
&\quad + \sum_{a_1=1}^{\infty} \sum_{b_1=1}^s \cdots \sum_{a_{j+1}=2}^{l_0-2} \sum_{b_{j+1}=1}^s \pi_{b_l 0} (\pi_{00})^{a_{l+1}-2} \pi_{0b_{l+1}} \sum_{i=0}^{b_{l+1}-1} A^i Q(A^i)' \pi(l) \\
&\quad + \sum_{a_1=1}^{\infty} \sum_{b_1=1}^s \cdots \sum_{a_{j+1}=2}^{l_0-1} \sum_{b_{j+1}=1}^s \pi_{b_l 0} (\pi_{00})^{a_{l+1}-2} \pi_{0b_{l+1}} A^{b_{l+1}} \left([A^{a_{l+1}} \ K^{(a_{l+1})}] J_{a_{l+1}} [\cdot]^* \right) (A^{b_{l+1}})' \pi(l) \\
&\triangleq \Gamma'_2 + W_2 + W_3.
\end{aligned}$$

It is straightforward to verify that W_2 and W_3 is bounded.

$$\begin{aligned}
\Gamma_3 &\leq \sum_{a_1=1}^{\infty} \sum_{b_1=1}^s \cdots \sum_{b_{j+1}=1}^s \pi_{b_l b_{l+1}} h^{b_{l+1}} \circ \phi_1(K^{(1)}, P_{\beta_j}(l)) \pi(l) \\
&= \sum_{a_1=1}^{\infty} \sum_{b_1=1}^s \cdots \sum_{b_{j+1}=1}^s \pi_{b_l b_{l+1}} A^{b_{l+1}} (A + K^{(1)} C) P_{\beta_j}(l) (\cdot)^* (A^{b_{l+1}})' \pi(l) \\
&\quad + \sum_{a_1=1}^{\infty} \sum_{b_1=1}^s \cdots \sum_{b_{j+1}=1}^s \pi_{b_l b_{l+1}} \sum_{i=0}^{b_{j+1}-1} A^i Q(A^i)' \pi(l) \\
&\quad + \sum_{a_1=1}^{\infty} \sum_{b_1=1}^s \cdots \sum_{b_{j+1}=1}^s \pi_{b_l 0} \pi_{b_l b_{l+1}} A^{b_{l+1}} \left([A \ K^{(1)}] J_1 [A \ K^{(1)}]^* \right) (A^{b_{l+1}})' \pi(l) \\
&\triangleq \Gamma'_3 + W_4 + W_5,
\end{aligned}$$

where W_4 and W_5 can be readily shown to be bounded. In summary,

$$\mathbb{E}[P_{j+1}] \leq \Gamma'_2 + \Gamma'_3 + V, \quad \text{for } j \geq 1, \quad (14)$$

where $V \triangleq W_1 + W_2 + W_3 + W_4 + W_5$. By a similar argument, we impose (14) to take equality and take vectorization. From (13) and (14), we can calculate $\mathbb{E}[\text{vec}(P_{\beta_{l+1}})]$ recursively as follows

$$\mathbb{E}[\text{vec}(P_{\beta_{l+1}})] = T(H_K)^l \Psi \text{vec}(\Sigma_0) + T(H_K)^{l-1} \Psi \text{vec}(\Theta_{l-1}) + \cdots + \text{vec}(\Theta_0).$$

where $\Theta_0, \dots, \Theta_{l-1}$ are the functions of Q , A , $K^{(i)}$'s and are bounded for V is bounded,

$$T = \begin{bmatrix} \underbrace{1, \dots, 1}_s \end{bmatrix} \otimes I_{n^2 \times n^2}$$

and $\Psi = [\psi'_1, \dots, \psi'_s]' \in \mathbb{C}^{sn^2 \times n^2}$ with

$$\begin{aligned}
\psi_i &= (A \otimes A)^i \left[\sum_{a_1=2}^{l_0} \pi_0(\pi_{00})^{a_1-2} \pi_{0b_1} (\overline{A^{a_1} + K^{(a_1)} C^{(a_1)}}) \otimes (A^{a_1} + K^{(a_1)} C^{(a_1)}) + \right. \\
&\quad \left. \pi_{b_1} (\overline{A + K^{(1)} C}) \otimes (A + K^{(1)} C) \right], \quad \text{for } i \in \{1, \dots, s\}.
\end{aligned}$$

Therefore, $\mathbb{E}[\text{vec}(P_{\beta_{l+1}})]$ is bounded as $l \rightarrow \infty$ if $\rho(H_K) < 1$. By some basic algebraic manipulations, one obtains that $\mathbb{E}\|P_{\beta_{l+1}}\|$ is uniformly bounded if $\rho(H_K) < 1$, which completes the proof. \square

The stability condition in Theorem 1 is difficult to test. In the following, we provide an equivalent condition. In view of this result, Theorem 1 can be recast as an LMI feasibility problem. As for the conversion to LMIs using Schur complements, we refer readers to [20] for details.

Proposition 1 *The following statements are equivalent:*

- (i). *There exists $K \triangleq [K^{(1)}, \dots, K^{(l_0-1)}]$, where $K^{(i)}$'s are matrices with compatible dimensions, such that $\rho(H_K) < 1$, where H_K is defined in (11);*
- (ii). *There exist $X_1 > 0, \dots, X_s > 0$ and K_1, \dots, K_{l_0-1} such that*

$$\begin{aligned} & \sum_{i=1}^s \pi_{i0} \pi_{0j} \sum_{l=2}^{l_0-1} (\pi_{00})^{l-2} A^j (A^l + K_l C^{(l)}) X_i (A^l + K_l C^{(l)})^* (A^j)' \\ & + \sum_{i=1}^s \pi_{ij} A^j (A + K_1 C) X_i (A + K_1 C)^* (A^j)' < X_j, \quad \text{for all } j \in \mathcal{S}/\{0\}. \end{aligned} \quad (15)$$

Proof. (i) \Rightarrow (ii) Since $\rho(H_K) < 1$, we have

$$(I - H_K)^{-1} = I + H_K + (H_K)^2 + \dots \quad (16)$$

We define a linear space \mathbb{H}_+^n as

$$\mathbb{H}_+ \triangleq \{[H_1, \dots, H_s] : H_j \in \mathbb{S}_+^n, \forall j \in \mathcal{S}\}.$$

Then define a norm on \mathbb{H}_+^n as

$$\|H\|_* \triangleq \sum_{i=1}^s \|H_i\|$$

for any $H = [H_1, \dots, H_s] \in \mathbb{H}_+^n$. For any $G \triangleq [G_1, \dots, G_s], H \triangleq [H_1, \dots, H_s] \in \mathbb{H}_+^n$, we say that $G \succeq H$ (and $G \succ H$) if $G_i \geq H_i$ (and $G_i > H_i$) for all $i \in \{1, \dots, s\}$.

Since $(I - H_K)$ is nonsingular and vectorization is a bijective mapping, for any $H \in \mathbb{H}_+^s$, there exists a unique matrix $X \triangleq [X_1, \dots, X_s] \in \mathbb{C}^{n \times sn}$ such that

$$\text{vec}(H) = (I - H_K) \text{vec}(X). \quad (17)$$

In what follows, we shall show $X \in \mathbb{H}_+^n$. From (16), we have

$$\begin{aligned} \text{vec}(X) &= (I - H_K)^{-1} \text{vec}(H) \\ &= \sum_{i=0}^{\infty} (H_K)^i \text{vec}(H). \end{aligned}$$

Taking the inverse mapping of vectorization gives $X \succeq H$, implying $X \in \mathbb{H}_+^n$. Similarly, by taking the inverse mapping of vectorization on (17), we have

$$\begin{aligned} H_j &= X_j - \sum_{i=1}^s \pi_{i0} \pi_{0j} \sum_{l=2}^{l_0-1} (\pi_{00})^{l-2} A^j (A^l + K^{(l)} C^{(l)}) X_i (A^l + K^{(l)} C^{(l)})^* (A^j)' \\ &\quad - \sum_{i=1}^s \pi_{ij} A^j (A + K^{(1)} C) X_i (A + K^{(1)} C)^* (A^j)', \quad \text{for all } j \in \mathcal{S}/\{0\}. \end{aligned}$$

where this claim follows as asserted.

(ii) \Rightarrow (i) Define an operator $\mathcal{L}_K \triangleq (\mathcal{L}_{K,1}, \dots, \mathcal{L}_{K,s}) : \mathbb{H}_+^n \rightarrow \mathbb{H}_+^n$ as

$$\begin{aligned} \mathcal{L}_{K,j}(H) \triangleq & \sum_{i=1}^s \pi_{i0} \pi_{0j} \sum_{l=2}^{l_0-1} (\pi_{00})^{l-2} A^j (A^l + K_l C^{(l)}) H_i (A^l + K_l C^{(l)})^* (A^j)' \\ & + \sum_{i=1}^s \pi_{ij} A^j (A + K_1 C) H_i (A + K_1 C)^* (A^j)', \end{aligned} \quad (18)$$

where $K = [K_1, \dots, K_{l_0-1}]$, and $H = [H_1, \dots, H_s] \in \mathbb{H}_+^n$. It is evident that $\mathcal{L}_K(\alpha H) = \alpha \mathcal{L}_K(H)$ for any $\alpha \in \mathbb{R}$, and that $\mathcal{L}_K(G) \succeq \mathcal{L}_K(H)$ for $G \succeq H$. From the hypothesis of (ii), we conclude that there exists a $\mu \in (0, 1)$ such that $\mathcal{L}_K(X) \preceq \mu X$, where $X \triangleq [X_1, \dots, X_s]$. In addition, for any given $H_0 \in \mathbb{H}_+^n$, there always exists an $r > 0$ such that $H_0 \preceq rX$. Therefore, for $k \in \mathbb{N}$,

$$\mathcal{L}_K^k(H_0) \preceq r \mathcal{L}_K^k(X) \preceq r \mu \mathcal{L}_K^{k-1}(X) \preceq \dots \preceq r \mu^k X,$$

which leads to $\|\mathcal{L}_K^k(H_0)\|_* \leq r \mu^k \|X\|_*$. As $k \rightarrow \infty$, we have $\lim_{k \rightarrow \infty} \|\mathcal{L}_K^k(H_0)\|_* = 0$. Note that $\text{vec}(\mathcal{L}_K(H_0)) = H_K \text{vec}(H_0)$. Combining all the above observations, we have

$$\lim_{k \rightarrow \infty} (H_K)^k \text{vec}(H_0) = 0,$$

which implies $\rho(H_K) < 1$. This completes the proof. \square

4 Comparison with [17]

In this part, we compare our result with those in [17] and show the advantages of ours. Recall that the sufficient condition in [17] is $\rho(\Phi) < 1$ where

$$\Phi \triangleq \left[d_1^{(1)} \mathbf{P} + \sum_{l=2}^{l_0-1} (\pi_{00})^{l-1} d_l^{(1)} \mathbf{Q} \right] \text{diag}(\|A\|^2, \dots, \|A^s\|^2),$$

with \mathbf{P} , \mathbf{Q} being defined in (11) and $d_l^{(1)} \triangleq \min_{K^{(l)}} \|A^{(l)} + K^{(l)} C^{(l)}\|^2$.

4.1 Invariance with Respect to Similarity Transformations

Theoretically, a state variable transformation (i.e., a similarity transformation from a linear system (A, B, C, D) to $(S^{-1}AS, S^{-1}B, CS, D)$ through the nonsingular matrix S does not change

the stability considered in this work. However, different state variable transformations may generate opposite conclusions from the stability condition given in [17]. The invariance of stability behavior with respect to state variable transformations can be reflected well from the stability conditions presented by this work.

Proposition 2 *Let $S \in \mathbb{C}^{n \times n}$ be nonsingular. Suppose there exists $K \triangleq [K^{(1)}, \dots, K^{(l_0-1)}]$, where $K^{(i)}$'s are matrices with compatible dimensions, such that $\rho(H_K) < 1$, where H_K is defined in (11) for (A, C) . Then, there always exists $\tilde{K} \triangleq S^{-1}[K^{(1)}, \dots, K^{(l_0-1)}]$ such that $\rho(\tilde{H}_{\tilde{K}}) < 1$, where $\tilde{H}_{\tilde{K}}$ is defined for $(\tilde{A}, \tilde{C}) \triangleq (S^{-1}AS, CS)$ in accordance with (11).*

The proof follows from Proposition 1 and direct calculation. We use the following example to illustrate this idea.

Example 1 *Consider the system*

$$A = \begin{bmatrix} 1.3 & 0.3 \\ 0 & 1.2 \end{bmatrix}, \quad C = [1 \quad 1],$$

$Q = I_{2 \times 2}$ and $R = 1$, and the bounded Markovian packet-loss process with transition probability matrix given by

$$\mathbf{\Pi} = \begin{bmatrix} 0.6 & 0.2 & 0.2 \\ 0.8 & 0.1 & 0.1 \\ 0.8 & 0.1 & 0.1 \end{bmatrix}. \quad (19)$$

From [17], we have $d_1^{(1)} = 1.2200$ and $\rho(\Phi) = 0.7352 < 1$. Let

$$S = \begin{bmatrix} 1 & 5 \\ 0 & 1 \end{bmatrix}.$$

For the system $(\tilde{A}, \tilde{C}) \triangleq (S^{-1}AS, CS)$, we have $\tilde{d}_1^{(1)} = 1.3632$ and $\rho(\tilde{\Phi}) = 1.5202 > 1$.

4.2 Conservativity Comparison

The stability condition given in this work is less conservative compared with that in [17], since the latter condition implies the former one. To show this, we need the following proposition.

Proposition 3 *Define*

$$\Phi_K \triangleq \left[d_1 \mathbf{P} + \sum_{l=2}^{l_0-1} (\pi_{00})^{l-1} d_l \mathbf{Q} \right] \text{diag} (\|A\|^2, \dots, \|A^s\|^2),$$

where \mathbf{P} and \mathbf{Q} are defined in (11) and $d_l \triangleq \|A^{(l)} + K^{(l)} C^{(l)}\|^2$, and $K \triangleq [K^{(1)}, \dots, K^{(l_0-1)}]$ with $K^{(l)}$'s of compatible dimensions. If there exists K such that $\rho(\Phi_K) < 1$, then $\rho(H_K) < 1$.

Proof. If treating a scalar as the Kronecker product of two other scalars, similar to Proposition 1, we can claim that, if and only if $\rho(\Phi_{K'}) < 1$, there exists a vector

$$x \triangleq [x_1, \dots, x_s],$$

where $x_j > 0$ for all $j \in \mathcal{S}/\{0\}$, such that

$$\sum_{i=1}^s \pi_{i0} \pi_{0j} \sum_{l=2}^{l_0-1} (\pi_{00})^{l-2} d_l \|A^j\|^2 x_i + \sum_{i=1}^s \pi_{ij} d_1 \|A^j\|^2 x_i < x_j.$$

The submultiplicativity and subadditivity of a matrix norm result in the following inequality

$$\begin{aligned} & \left\| \sum_{i=1}^s \pi_{i0} \pi_{0j} \sum_{l=2}^{l_0-1} (\pi_{00})^{l-1} x_i A^j (A^l + K^{(l)} C^{(l)}) (A^l + K^{(l)} C^{(l)})^* (A^j)' \right. \\ & \quad \left. + \sum_{i=1}^s \pi_{ij} x_i A^j (A + K^{(1)} C) (A + K^{(1)} C)^* (A^j)' \right\| < x_j, \quad \text{for all } j \in \mathcal{S}/\{0\}. \end{aligned} \quad (20)$$

Let $X_j = x_j I_{n \times n}$. Then we obtain from (20) that

$$\begin{aligned} & \sum_{i=1}^s \pi_{i0} \pi_{0j} \sum_{l=2}^{l_0-1} (\pi_{00})^{l-2} A^j (A^l + K^{(l)} C^{(l)}) X_j (A^l + K^{(l)} C^{(l)})^* (A^j)' \\ & \quad + \sum_{i=1}^s \pi_{ij} A^j (A + K^{(1)} C) X_i (A + K^{(1)} C)^* (A^j)' < X_j. \end{aligned}$$

Therefore $\rho(H_K) < 1$, which completes the proof. \square

In virtue of Proposition 3, it is evident that $\rho(\Phi) < 1$ implies $\rho(H_{K^*}) < 1$, where $K^* \triangleq [K_1^*, \dots, K_{l_0-1}^*]$ with $K_i^* \triangleq \arg \min_{K^{(i)}} \|A^{(i)} + K^{(i)} C^{(i)}\|^2$.

Example 1 (cont'd) *We continue to consider Example 1 with an alternative transition probability matrix*

$$\mathbf{\Pi}_1 = \begin{bmatrix} 0.6 & 0.2 & 0.2 \\ 0.6 & 0.2 & 0.2 \\ 0.6 & 0.2 & 0.2 \end{bmatrix}.$$

From Theorem 2 in [17], we obtain $\rho(\Phi) = 1.4704 > 1$. By solving an LMI feasibility problem using the **cvx** in Matlab, we see that our Theorem 1 still holds with a group of feasible variables

$$X_1 = X_2 = \begin{bmatrix} 0.1081 & 0.0243 \\ 0.0243 & 0.1042 \end{bmatrix} \text{ and } K = \begin{bmatrix} -0.8079 \\ -0.5914 \end{bmatrix}.$$

If we consider the transition probability matrix which only allows the maximum length of consecutive packet losses to be 1, i.e.,

$$\mathbf{\Pi}_2 = \begin{bmatrix} 0.6 & 0.4 \\ 0.8 & 0.2 \end{bmatrix},$$

then $\rho(\Phi) = 0.49 < 1$ and the condition in our Theorem 1 holds. When we increase π_{11} in $\mathbf{\Pi}_2$ from 0.2 to 0.5, one can verify numerically that $\rho(\Phi) > 1$ while Theorem 1 of this paper still holds.

5 Conclusion

We have considered the bounded Markovian packet-loss process model and the notion of the peak-covariance stability for the Kalman filtering. A sufficient stability condition with bounded Markovian packet losses was established. Different from that of [17], this stability check can be recast as an LMI feasibility problem. Then we compared the proposed condition with that of [17], showing that our condition prevails from at least two aspects: 1) Our stability condition is invariant with respect to similarity state transformations, while the previous result is not; 2) More importantly, our condition is proved to be less conservative than the previous one. Numerical examples were provided to demonstrate the effectiveness our result compared with the literature.

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